

B 2100A (Form 2100A) (12/15)

# UNITED STATES BANKRUPTCY COURT

SOUTHERN DISTRICT OF NEW YORK

In re Lehman Brothers Holdings Inc.,

Case No. 08-13555 (SCC)

## PARTIAL TRANSFER OF CLAIM OTHER THAN FOR SECURITY

A CLAIM HAS BEEN FILED IN THIS CASE or deemed filed under 11 U.S.C. § 1111(a). Transferee hereby gives evidence and notice pursuant to Rule 3001(e)(2), Fed. R. Bankr. P., of the transfer, other than for security, of the claim referenced in this evidence and notice.

### Name of Transferee

**DEUTSCHE BANK AG, LONDON BRANCH**

Name and Address where notices to transferee should be sent:

c/o Deutsche Bank Securities Inc.  
60 Wall Street  
New York, NY 10005  
Attn : Rich Vichaidith  
Email : richard.vichaidith@db.com

Name and Address where transferee payments should be sent (if different from above):

### Name of Transferor

**OFFSHORE ASSET HOLDING VEHICLE A, LTD.**

Court Claim # (if known):

As set forth in Schedule 1 to the Agreement and Evidence of Transfer of Claim attached hereto

Transferred Claim Amount:

As set forth in Schedule 1 to the Agreement and Evidence of Transfer of Claim attached hereto

Date Claim Filed:

Last Four Digits of Acct #: N/A

I declare under penalty of perjury that the information provided in this notice is true and correct to the best of my knowledge and belief.

By: \_\_\_\_\_

Transferee/Transferee's Agent

By: \_\_\_\_\_

Transferee/Transferee's Agent

Penalty for making a false statement: Fine of up to \$500,000 or imprisonment for up to 5 years, or both. 18 U.S.C. §§ 152 & 3571.

*Transfer of LBHI Claims  
PROGRAM SECURITY*

AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM  
LEHMAN PROGRAM SECURITY

TO: THE DEBTOR AND THE BANKRUPTCY COURT

1. For value received, the adequacy and sufficiency of which are hereby acknowledged, **OFFSHORE ASSET HOLDING VEHICLE A, LTD.** ("Seller") hereby unconditionally and irrevocably sells, transfers and assigns to **DEUTSCHE BANK AG, LONDON BRANCH** (the "Purchaser"), and Purchaser hereby agrees to purchase, as of the date hereof, (a) an undivided interest, to the extent of the amount specified in Schedule 1 hereto, in Seller's right, title and interest in and to the Proof of Claim Numbers specified in Schedule 1 hereto filed by Seller's predecessors-in-title (collectively, the "Proofs of Claim") as is specified in Schedule 1 hereto (the "Purchased Portion") against Lehman Brothers Holdings, Inc. (the "Debtor"), as guarantor of the Purchased Security (as defined below) and debtor in proceedings for reorganization (the "Proceedings") in the United States Bankruptcy Court for the Southern District of New York (the "Court"), administered under Case No. 08-13555 (SCC), (b) all rights and benefits of Seller relating to the Purchased Portion, including without limitation (i) any right to receive cash, securities, instruments, interest, damages, penalties, fees or other property, which may be paid or distributed with respect to the Purchased Portion or with respect to any of the documents, agreements, bills and/or other documents (whether now existing or hereafter arising) which evidence, create and/or give rise to or affect in any material way the Purchased Portion, whether under a plan of reorganization or liquidation, pursuant to a liquidation, or otherwise, (ii) any actions, claims (including, without limitation, "claims" as defined in Section 101(5) of Title 11 of the United States Code (the "Bankruptcy Code")), rights or lawsuits of any nature whatsoever, whether against the Debtor or any other party, arising out of or in connection with the Purchased Portion, (iii) any rights and benefits arising out of or in connection with any exhibit, attachment and/or supporting documentation relating to the Purchased Portion, and (iv) any and all of Seller's right, title and interest in, to and under the transfer agreements, if any, under which Seller or any prior seller (a "Predecessor in Interest") acquired the rights underlying or constituting a part of the Purchased Portion, but only to the extent related to the Purchased Portion (the "Predecessor Transfer Agreements"), (c) any and all proceeds of any of the foregoing (collectively, as described in clauses (a), (b), and (c), the "Transferred Claims"), and (d) the security or securities (any such security, a "Purchased Security") relating to the Purchased Portion and specified in Schedule 1 attached hereto. Purchaser does not assume and shall not be responsible for any obligations or liabilities of the Seller related to or in connection with the Transferred Claims, Purchased Securities or the Proceedings.

2. Seller hereby represents and warrants to Purchaser that: (a) the Proofs of Claim were duly and timely filed on or before 5:00 p.m. (prevailing Eastern Time) on November 2, 2009 in accordance with the Court's order setting the deadline for filing proofs of claim in respect of "Lehman Program Securities"; (b) the Proofs of Claim relate to one or more securities expressly identified on the list designated "Lehman Programs Securities" available on <http://www.lehman-docket.com> as of July 17, 2009; (c) (i) Seller owns and has good and marketable title to the Transferred Claims and the Purchased Securities, free and clear of any and all liens, claims, set-off rights, security interests, participations, or encumbrances created or incurred by Seller or against Seller; (d) Seller is duly authorized and empowered to execute and perform its obligations under this Agreement and Evidence of Transfer of Claim; (e) the Proofs of Claim include the Purchased Portion specified in Schedule 1 attached hereto; (f) Seller has not engaged in any acts, conduct or omissions, or had any relationship with the Debtor or its affiliates, that will result in Purchaser receiving in respect of the Transferred Claims or the Purchased Securities proportionately less payments or distributions or less favorable treatment than other unsecured creditors holding claims of the same class and type; (g) (x) on or around the dates set forth in Schedule 2, Seller or a Predecessor in Interest received the distributions in the amounts set forth in Schedule 2 made by the Debtor relating to the Transferred Claims (the "LBHI Distributions"), and (y) on or around the dates set forth in Schedule 3, Seller or a Predecessor in Interest received the distributions in the amounts set forth in Schedule 3 made by Lehman Brothers Treasury Co. B.V. ("LBT"), with respect to the Purchased Securities relating to the Purchased Portion; (h) other than the distributions set forth in Schedule 2 and Schedule 3, neither Seller nor any Predecessor in Interest has received any payments or distributions, whether directly or indirectly, in respect of the Transferred Claims and/or the Purchased Securities; (i) Seller has not received a written notice from the Debtor that the Purchased Portion has been satisfied in full; (j) the Agreement and Evidence of Transfer of Claim that was filed with the Court on September 22, 2011 under docket number 20218, incorrectly set forth the name of the Buyer as Silver Point Offshore Master Capital Fund, L.P.; whereas the correct name of the Buyer is Silver Point Capital Offshore Master Fund, L.P.; and (k) Seller has provided Buyer with true and complete copies of the disbursement notices from the Debtor (which have not been

supplemented, amended, modified or revised) in connection with the twelfth, thirteenth and fourteenth LBHI Distributions on account of the Transferred Claims.

3. Seller hereby waives any objection to the transfer of the Transferred Claims to Purchaser on the books and records of the Debtor and the Court, and hereby waives to the fullest extent permitted by law any notice or right to receive notice of a hearing pursuant to Rule 3001(e) of the Federal Rules of Bankruptcy Procedure, the Bankruptcy Code, applicable local bankruptcy rules or applicable law, and consents to the substitution of Seller by Purchaser for all purposes in the case, including, without limitation, for voting and distribution purposes with respect to the Transferred Claims. Purchaser agrees to file a notice of transfer with the Court pursuant to Federal Rule of Bankruptcy Procedure 3001(e) including this Agreement and Evidence of Transfer of Claim. Seller acknowledges and understands, and hereby stipulates, that an order of the Court may be entered without further notice to Seller transferring to Purchaser the Transferred Claims, recognizing Purchaser as the sole owner and holder of the Transferred Claims, and directing that all payments or distributions of money or property in respect of the Transferred Claims be delivered or made to Purchaser.

4. All representations, warranties, covenants and indemnities shall survive the execution, delivery and performance of this Agreement and Evidence of Transfer of Claim and the transactions described herein. Purchaser shall be entitled to transfer its rights hereunder without any notice to or the consent of Seller. Seller hereby agrees to indemnify, defend and hold Purchaser, its successors and assigns and its officers, directors, employees, agents and controlling persons harmless from and against any and all losses, claims, damages, costs, expenses and liabilities, including, without limitation, reasonable attorneys' fees and expenses, which result from Seller's breach of its representations and warranties made herein.

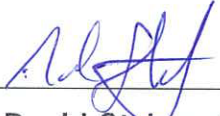
5. Seller shall promptly (but in any event no later than three (3) business days) remit any payments, distributions or proceeds received by Seller on or after the trade date of June 29, 2017, in respect of the Transferred Claims and the Purchased Securities to Purchaser (including, for the avoidance of doubt, the distributions made by the Debtor on or around October 5, 2017, December 7, 2017 and April 5, 2018, and the distributions made by LBT on or around October 23, 2017 and January 16, 2018). Seller has transferred, or shall transfer as soon as practicable after the date hereof, to Purchaser each Purchased Security to such account, via Euroclear or Clearstream (or similar transfer method), as Purchaser may designate in writing to Seller. This Agreement and Evidence of Transfer of Claim supplements and does not supersede any confirmation, any other automatically generated documentation or any applicable rules of Euroclear or Clearstream (or similar transfer method) with respect to the purchase and sale of the Purchased Security.

6. Each of Seller and Purchaser agrees to (a) execute and deliver, or cause to be executed and delivered, all such other and further agreements, documents and instruments and (b) take or cause to be taken all such other and further actions as the other party may reasonably request to effectuate the intent and purposes, and carry out the terms, of this Agreement and Evidence of Transfer of Claim, including, without limitation, cooperating to ensure the timely and accurate filing of any amendment to the Proof of Claim.

7. Seller's and Purchaser's rights and obligations hereunder shall be governed by and interpreted and determined in accordance with the laws of the State of New York (without regard to any conflicts of law provision that would require the application of the law of any other jurisdiction). Seller and Purchaser each submit to the jurisdiction of the courts located in the County of New York in the State of New York. Each party hereto consents to service of process by certified mail at its address listed on the signature page below.

IN WITNESS WHEREOF, this AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM is  
executed this 25th day of April, 2018.

**OFFSHORE ASSET HOLDING VEHICLE A, LTD. DEUTSCHE BANK AG, LONDON BRANCH**

By:   
Name: \_\_\_\_\_  
Title: **David Steinmetz**  
**Authorized Signatory**

c/o Silver Point Capital  
Two Greenwich Plaza  
Greenwich, CT 06830  
Attn: Michael Twigg  
Email: mtwigg@silverpointcapital.com

By: \_\_\_\_\_  
Name: \_\_\_\_\_  
Title: \_\_\_\_\_

By: \_\_\_\_\_  
Name: \_\_\_\_\_  
Title: \_\_\_\_\_

c/o Deutsche Bank Securities Inc.  
60 Wall Street  
New York, NY 10005  
Attn: Rich Vichaidith  
Email: Richard.vichaidith@db.com

IN WITNESS WHEREOF, this AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM is  
executed this 25th day of April, 2018.

**OFFSHORE ASSET HOLDING VEHICLE A, LTD. DEUTSCHE BANK AG, LONDON BRANCH**

By: \_\_\_\_\_  
Name:  
Title:

c/o Silver Point Capital  
Two Greenwich Plaza  
Greenwich, CT 06830  
Attn: Michael Twigg  
Email: mtwigg@silverpointcapital.com

By:  \_\_\_\_\_  
Name:  
Title:

By:  \_\_\_\_\_  
Name:  
Title:

c/o Deutsche Bank Securities Inc.  
60 Wall Street  
New York, NY 10005  
Attn: Rich Vichaidith  
Email: Richard.vichaidith@db.com

Schedule 1

Transferred Claims

Purchased Portion

As set forth below

Proof of Claim	ISIN/CUSIP	Issuer	Guarantor	Principal/Notional Amount of the Purchased Security	Purchased Portion of Allowed Claim Amount
59833.01	XS0186243118	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	CHF 301,000.00	USD 269,188.13
555829.00	XS0186243118			CHF 14,882,000.00	USD 13,309,161.97
58792.05	XS0189294225			EUR 34,000.00	USD 49,061.96
58792.05	XS0189294225			EUR 330,000.00	USD 476,189.62
58792.05	XS0197173643			EUR 813,000.00	USD 1,158,703.87
58792.05	XS0210326202			EUR 1,350,000.00	USD 1,915,792.79
49693.00	XS0210433206			EUR 769,987.36	USD 1,130,144.37
55247.05	XS0210433206			EUR 2,823,053.65	USD 4,143,520.19
58792.05	XS0210433206			EUR 2,120,965.18	USD 3,113,034.01
60722.01	XS0210433206			EUR 376,993.81	USD 553,330.42
35549.03	XS0210782552			EUR 1,750,000.00	USD 2,537,230.61
49737.04	XS0210782552			EUR 1,225,000.00	USD 1,776,061.42
58792.05	XS0210782552			EUR 1,890,000.00	USD 2,740,209.05
66792.08	XS0210782552			EUR 1,470,000.00	USD 2,131,273.71
58792.05	XS0211093041			EUR 3,937,000.00	USD 5,655,010.72
55247.05	XS0213416141			EUR 562,000.00	USD 805,383.25
58792.05	XS0213416141			EUR 4,249,999.99	USD 6,090,531.69
58980.06	XS0213416141			EUR 326,800.01	USD 468,326.07
58982.04	XS0213416141			EUR 547,200.00	USD 784,173.87
49692.01	XS0213971210			EUR 699,999.98	USD 1,003,039.55
58792.05	XS0213971210			EUR 750,000.02	USD 1,074,685.28
58792.05	XS0218304458			EUR 3,931,000.00	USD 5,705,505.68
58792.05	XS0218961109			EUR 1,617,000.00	USD 2,294,694.03
59098.35	XS0220152069			EUR 2,590,000.00	USD 3,685,461.90
58792.05	XS0223700658			EUR 3,659,000.00	USD 5,192,508.02
58792.05	XS0230515834			USD 14,000,000.00	USD 14,123,582.24
49689.00	XS0232364868			EUR 699,974.70	USD 1,044,179.27
55247.05	XS0232364868			EUR 417,184.93	USD 622,330.85
58792.05	XS0232364868			EUR 4,417,840.37	USD 6,590,262.93

58792.05	XS0233810521	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	EUR 7,200,000.00	USD 10,282,259.74
58792.05	XS0237304059			EUR 1,000,000.00	USD 1,419,105.77
58489.02	XS0248282120			EUR 5,412,737.18	USD 8,247,549.73
58489.05	XS0248282120			EUR 1,587,262.82	USD 2,418,559.89
59725.03	XS0258715456			EUR 4,500,000.00	USD 6,442,035.45
58792.05	XS0259672599			EUR 1,750,000.00	USD 2,483,435.10
55812.00	XS0263871674			EUR 2,800,000.00	USD 3,962,814.72
58792.06	XS0263871674			EUR 6,300,000.00	USD 8,916,333.12
49617.17	XS0269969704			EUR 2,100,000.00	USD 3,073,249.09
58792.05	XS0271820978			EUR 900,000.00	USD 1,277,195.19
56717.08	XS0280432526			EUR 2,100,000.00	USD 2,329,687.42
57712.01	XS0283703345			EUR 5,600,000.00	USD 7,946,992.32
59098.36	XS0288702052			EUR 1,117,000.00	USD 1,629,278.72
58792.05	XS0298614552			EUR 1,403,000.00	USD 1,991,005.40
55824.05	XS0301522719			EUR 3,455,000.00	USD 4,903,010.44
36860.00	XS0309103546			EUR 55,988.77	USD 78,050.82
40951.00	XS0309103546			EUR 381,741.57	USD 532,164.66
41071.00	XS0309103546			EUR 783,842.69	USD 1,092,711.44
59053.00	XS0309103546			EUR 1,043,426.97	USD 1,454,583.42
35552.04	XS0313198979			EUR 10,500,000.00	USD 14,900,610.60
50315.30	XS0317188646			EUR 862,403.60	USD 1,224,010.68
50316.30	XS0317188646			EUR 4,577,596.40	USD 6,496,989.17
55829.85	XS0325550555			EUR 2,852,000.00	USD 4,252,893.62
58792.05	XS0328401830			EUR 4,011,000.00	USD 5,693,760.10
55829.85	XS0335964648			EUR 883,000.00	USD 1,253,070.39
58792.05	XS0344442420			EUR 1,750,000.00	USD 1,812,616.96
42895.04	XS0355227942			EUR 1,750,000.00	USD 2,486,939.53
58792.05	XS0359123634			EUR 1,750,000.00	USD 2,483,435.10
55829.52	XS0365383339			EUR 1,400,000.00	USD 1,986,748.08
42895.04	XS0365822435			EUR 2,660,000.00	USD 3,778,626.16
58792.05	XS0368926506			EUR 3,500,000.00	USD 5,034,372.23
58792.05	XS0372163054			EUR 3,500,000.00	USD 5,013,829.80
46939.02	XS0376686308			EUR 7,000,000.00	USD 9,933,740.40
58792.05	XS0276245700			GBP 1,400,000.00	USD 2,555,940.33
55829.84	XS0187966949			USD 2,724,000.00	USD 2,757,023.87
58792.05	XS0204933997			USD 904,000.00	USD 920,560.99
58792.05	XS0271671793			USD 14,000,000.00	USD 14,428,750.00
59202.12	XS0318224598			USD 1,062,000.00	USD 1,061,900.00

55829.82	XS0327165550	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	USD 909,000.00	USD 956,834.26
58792.05	XS0339480005			USD 1,260,000.00	USD 1,274,245.00
58792.05	XS0350115878			USD 1,200,000.00	USD 1,222,666.67
55825.07	XS0350419403			USD 700,000.00	USD 712,677.78
58792.05	XS0353873408			USD 1,050,000.00	USD 1,066,953.13
58792.05	XS0353875015			USD 3,500,000.00	USD 3,560,156.25
45658.00	XS0369337711			USD 700,000.00	USD 699,089.92



**LBHI Distributions**

*[See attached spreadsheet]*

ISIN	Proof of Claim No.	USD Allowed Amount	04/17/12	10/01/12	04/04/13	10/03/13	04/03/14	10/02/14	04/02/15	10/01/15	03/31/16	06/16/16	10/06/16	04/06/17	10/05/17	12/07/17	4/5/2018
XS0186243118	59833.01	\$ 269,188.13	\$ 9,715.62	\$ 6,556.29	\$ 8,281.07	\$ 9,818.14	\$ 10,664.79	\$ 8,003.92	\$ 5,462.20	\$ 4,166.12	\$ 1,156.11	\$ 1,721.59	\$ 3,026.73	\$ 2,305.24	\$ 1,474.74	\$ 2,098.70	\$846.99
XS0186243118	555829.00	\$ 13,309,161.97	\$ 480,358.13	\$ 324,155.15	\$ 409,431.75	\$ 485,427.33	\$ 527,287.17	\$ 395,728.63	\$ 270,061.13	\$ 205,980.71	\$ 57,160.06	\$ 85,118.75	\$ 149,647.15	\$ 113,975.54	\$ 72,914.11	\$ 103,763.42	\$41,876.61
XS0187966949	55829.84	\$ 2,757,023.87	\$ 99,507.31	\$ 67,149.49	\$ 84,814.74	\$ 100,557.40	\$ 109,228.76	\$ 81,976.11	\$ 55,943.79	\$ 42,669.38	\$ 11,840.84	\$ 17,632.55	\$ 30,999.76	\$ 23,610.30	\$ 15,104.33	\$ 21,494.83	\$8,674.84
XS0189294225	58792.05	\$ 49,061.96	\$ 1,770.76	\$ 1,194.94	\$ 1,509.30	\$ 1,789.45	\$ 1,943.75	\$ 1,458.79	\$ 995.53	\$ 759.31	\$ 210.71	\$ 313.78	\$ 551.65	\$ 420.15	\$ 268.79	\$ 382.51	\$154.37
XS0189294225	58792.05	\$ 476,189.62	\$ 17,186.77	\$ 11,597.97	\$ 14,649.09	\$ 17,368.14	\$ 18,865.85	\$ 14,158.81	\$ 9,662.54	\$ 7,369.80	\$ 2,045.13	\$ 3,045.47	\$ 5,354.24	\$ 4,077.94	\$ 2,608.80	\$ 3,712.56	\$1,498.31
XS0197173643	58792.05	\$ 1,158,703.87	\$ 41,820.28	\$ 28,221.15	\$ 35,645.38	\$ 42,261.60	\$ 45,905.95	\$ 34,452.38	\$ 23,511.69	\$ 17,932.81	\$ 4,976.39	\$ 7,410.49	\$ 13,028.37	\$ 9,922.78	\$ 6,347.95	\$ 9,033.71	\$3,645.80
XS0204933997	58792.05	\$ 920,560.99	\$ 33,225.15	\$ 22,420.99	\$ 28,319.36	\$ 33,575.78	\$ 36,471.12	\$ 27,371.55	\$ 18,679.44	\$ 14,247.16	\$ 3,953.62	\$ 5,887.45	\$ 10,350.71	\$ 7,883.40	\$ 5,043.28	\$ 7,177.05	\$2,896.50
XS0210326202	58792.05	\$ 1,915,792.79	\$ 69,145.35	\$ 46,660.65	\$ 58,935.82	\$ 69,875.04	\$ 75,900.57	\$ 56,963.32	\$ 38,874.06	\$ 29,649.98	\$ 8,227.93	\$ 12,252.45	\$ 21,541.02	\$ 16,406.26	\$ 10,495.65	\$ 14,936.27	\$6,027.95
XS0210433206	49693.00	\$ 1,130,144.37	\$ 40,789.50	\$ 27,525.56	\$ 34,766.80	\$ 41,219.95	\$ 44,774.47	\$ 33,603.20	\$ 22,932.18	\$ 17,490.80	\$ 4,853.73	\$ 7,227.84	\$ 12,707.25	\$ 9,678.21	\$ 6,191.48	\$ 8,811.05	\$3,555.94
XS0210433206	55247.05	\$ 4,143,520.19	\$ 149,549.13	\$ 100,918.71	\$ 127,467.73	\$ 151,127.32	\$ 164,159.47	\$ 123,201.56	\$ 84,077.70	\$ 64,127.65	\$ 17,795.55	\$ 26,499.88	\$ 46,589.41	\$ 35,483.82	\$ 22,700.23	\$ 32,304.50	\$13,037.38
XS0210433206	58792.05	\$ 3,113,034.01	\$ 112,356.53	\$ 75,820.40	\$ 95,766.73	\$ 113,542.22	\$ 123,333.30	\$ 92,561.55	\$ 63,167.72	\$ 48,179.21	\$ 13,369.83	\$ 19,909.41	\$ 35,002.71	\$ 26,659.06	\$ 17,054.73	\$ 24,270.43	\$9,795.01
XS0210433206	60722.01	\$ 553,330.42	\$ 19,970.96	\$ 13,476.80	\$ 17,022.19	\$ 20,181.71	\$ 21,922.04	\$ 16,452.48	\$ 11,227.83	\$ 8,563.68	\$ 2,376.44	\$ 3,538.82	\$ 6,221.60	\$ 4,738.55	\$ 3,031.42	\$ 4,313.98	\$1,741.03
XS0210782552	35549.03	\$ 2,537,230.61	\$ 91,574.46	\$ 61,796.26	\$ 78,053.21	\$ 92,540.84	\$ 100,520.92	\$ 75,440.87	\$ 51,483.89	\$ 39,267.73	\$ 10,896.87	\$ 16,226.86	\$ 28,528.42	\$ 21,728.06	\$ 13,900.19	\$ 19,781.24	\$7,983.27
XS0210782552	49737.04	\$ 1,776,061.42	\$ 64,102.12	\$ 43,257.38	\$ 54,637.24	\$ 64,778.59	\$ 70,364.64	\$ 52,808.61	\$ 36,038.72	\$ 27,487.41	\$ 7,627.81	\$ 11,358.80	\$ 19,969.89	\$ 15,209.64	\$ 9,730.13	\$ 13,846.87	\$5,588.29
XS0210782552	58792.05	\$ 2,740,209.05	\$ 98,900.42	\$ 66,739.96	\$ 84,297.46	\$ 99,944.11	\$ 108,562.59	\$ 81,476.14	\$ 55,602.60	\$ 42,409.15	\$ 11,768.62	\$ 17,525.01	\$ 30,810.69	\$ 23,466.30	\$ 15,012.21	\$ 21,363.74	\$8,621.93
XS0210782552	66792.08	\$ 2,131,273.71	\$ 76,922.55	\$ 51,908.85	\$ 65,564.69	\$ 77,734.31	\$ 84,437.57	\$ 63,370.33	\$ 43,246.46	\$ 32,984.89	\$ 9,153.37	\$ 13,630.56	\$ 23,963.87	\$ 18,251.57	\$ 11,676.16	\$ 16,616.24	\$6,705.95
XS0211093041	58792.05	\$ 5,655,010.72	\$ 204,102.29	\$ 137,732.25	\$ 173,965.94	\$ 206,256.17	\$ 224,042.25	\$ 168,143.54	\$ 114,747.91	\$ 87,520.40	\$ 24,287.08	\$ 36,166.62	\$ 63,584.49	\$ 48,427.76	\$ 30,980.92	\$ 44,088.67	\$17,793.21
XS0213416141	55247.05	\$ 805,383.25	\$ 29,068.13	\$ 19,615.75	\$ 24,776.13	\$ 29,374.88	\$ 31,907.96	\$ 23,946.90	\$ 16,342.33	\$ 12,464.60	\$ 3,458.95	\$ 5,150.83	\$ 9,055.66	\$ 6,897.05	\$ 4,412.28	\$ 6,279.08	\$2,534.10
XS0213416141	58792.05	\$ 6,090,531.69	\$ 219,821.24	\$ 148,339.71	\$ 187,363.94	\$ 222,141.00	\$ 241,296.88	\$ 181,093.13	\$ 123,585.23	\$ 94,260.78	\$ 26,157.55	\$ 38,952.00	\$ 68,481.45	\$ 52,157.43	\$ 33,366.92	\$ 47,484.16	\$19,163.55
XS0213416141	58980.06	\$ 468,326.07	\$ 16,902.96	\$ 11,406.45	\$ 14,407.19	\$ 17,081.34	\$ 18,554.31	\$ 13,925.00	\$ 9,502.98	\$ 7,248.10	\$ 2,011.36	\$ 2,995.18	\$ 5,265.82	\$ 4,010.60	\$ 2,565.72	\$ 3,651.25	\$1,473.56
XS0213416141	58982.04	\$ 784,173.87	\$ 28,302.63	\$ 19,099.17	\$ 24,123.66	\$ 28,601.31	\$ 31,067.68	\$ 23,316.27	\$ 15,911.96	\$ 12,136.35	\$ 3,367.86	\$ 5,015.18	\$ 8,817.19	\$ 6,715.42	\$ 4,296.09	\$ 6,113.73	\$2,467.36
XS0213971210	49692.01	\$ 1,003,039.55	\$ 36,201.99	\$ 24,429.82	\$ 30,856.66	\$ 36,584.03	\$ 39,738.78	\$ 29,823.93	\$ 20,353.05	\$ 15,523.65	\$ 4,307.84	\$ 6,414.94	\$ 11,278.10	\$ 8,589.72	\$ 5,495.14	\$ 7,820.09	\$3,156.01
XS0213971210	58792.05	\$ 1,074,685.28	\$ 38,787.85	\$ 26,174.81	\$ 33,060.70	\$ 39,197.18	\$ 42,577.27	\$ 31,954.21	\$ 21,806.84	\$ 16,632.48	\$ 4,615.55	\$ 6,873.15	\$ 12,083.68	\$ 9,203.27	\$ 5,887.65	\$ 8,378.67	\$3,381.44
XS0218304458	58792.05	\$ 5,705,505.68	\$ 205,924.77	\$ 138,962.10	\$ 175,519.33	\$ 208,097.88	\$ 226,042.78	\$ 169,644.94	\$ 115,772.53	\$ 88,301.89	\$ 24,503.95	\$ 36,489.56	\$ 64,152.25	\$ 48,860.18	\$ 31,257.56	\$ 44,482.35	\$17,952.09
XS0218961109	58792.05	\$ 2,294,694.03	\$ 82,820.76	\$ 55,889.09	\$ 70,592.02	\$ 83,694.77	\$ 90,912.01	\$ 68,229.40	\$ 46,562.49	\$ 35,514.08	\$ 9,855.23	\$ 14,675.72	\$ 25,801.36	\$ 19,651.05	\$ 12,571.46	\$ 17,890.33	\$7,220.14
XS0220152069	59098.35	\$ 3,685,461.90	\$ 133,016.76	\$ 89,762.34	\$ 113,376.42	\$ 134,420.48	\$ 146,011.96	\$ 109,581.87	\$ 74,783.07	\$ 57,038.46	\$ 15,828.28	\$ 23,570.37	\$ 41,439.04	\$ 31,561.15	\$ 20,190.77	\$ 28,733.30	\$11,596.12
XS0223700658	58792.05	\$ 5,192,508.02	\$ 187,409.51	\$ 126,467.63	\$ 159,737.90	\$ 189,387.23	\$ 205,718.65	\$ 154,391.70	\$ 105,363.10	\$ 80,362.42	\$ 22,300.73	\$ 33,208.69	\$ 58,384.14	\$ 44,467.03	\$ 28,447.10	\$ 40,482.82	\$16,337.97
XS0230515834	58792.05	\$ 14,123,582.24	\$ 509,752.43	\$ 343,991.00	\$ 434,485.88	\$ 515,131.82	\$ 559,553.17	\$ 419,944.24	\$ 286,586.83	\$ 218,585.17	\$ 60,657.82	\$ 90,327.37	\$ 158,804.43	\$ 120,949.98	\$ 77,375.90	\$ 110,112.96	\$44,439.15
XS0232364868	49689.00	\$ 1,044,179.27	\$ 37,686.82	\$ 25,431.81	\$ 32,122.24	\$ 38,084.53	\$ 41,368.67	\$ 31,047.16	\$ 21,187.83	\$ 16,160.36	\$ 4,484.53	\$ 6,678.05	\$ 11,740.67	\$ 8,942.03	\$ 5,720.53	\$ 8,140.83	\$3,285.46
XS0232364868	55247.05	\$ 622,330.85	\$ 22,461.35	\$ 15,157.36	\$ 19,144.86	\$ 22,698.38	\$ 24,655.73	\$ 18,504.11	\$ 12,627.95	\$ 9,631.57	\$ 2,672.78	\$ 3,980.12	\$ 6,997.44	\$ 5,329.45	\$ 3,409.43	\$ 4,851.93	\$1,958.13
XS0232364868	58792.05	\$ 6,590,262.93	\$ 237,857.68	\$ 160,511.06	\$ 202,737.25	\$ 240,367.78	\$ 261,095.41	\$ 195,951.91	\$ 133,725.46	\$ 101,994.93	\$ 28,303.80	\$ 42,148.03	\$ 74,100.39	\$ 56,436.97	\$ 36,104.69	\$ 51,380.26	\$20,735.93
XS0233810521	58792.05	\$ 10,282,259.74	\$ 371,110.30	\$ 250,432.56	\$ 316,314.70	\$ 375,026.61	\$ 407,366.27	\$ 305,728.08	\$ 208,641.14	\$ 159,134.52	\$ 44,160.15	\$ 65,760.19	\$ 115,612.91	\$ 88,054.08	\$ 56,331.26	\$ 80,164.51	\$32,352.62
XS0237304059	58792.05	\$ 1,419,105.77	\$ 51,218.78	\$ 34,563.44	\$ 43,656.16	\$ 51,759.29	\$ 56,222.64	\$ 42,195.05	\$ 28,795.60	\$ 21,962.95	\$ 6,094.76	\$ 9,075.89	\$ 15,956.31	\$ 12,152.78	\$ 7,774.56	\$ 11,063.90	\$4,465.15
XS0248282120	58489.02	\$ 8,247,549.73	\$ 297,672.96	\$ 200,875.59	\$ 253,720.61	\$ 300,814.28	\$ 326,754.39	\$ 245,228.93	\$ 167,354.08	\$ 127,644.11	\$ 35,421.49	\$ 52,747.20	\$ 92,734.79	\$ 70,629.46	\$ 45,184.12	\$ 64,301.11	\$25,950.50
XS0248282120	58489.05	\$ 2,418,559.89	\$ 87,291.36	\$ 58,905.94	\$ 74,402.52	\$ 88,212.55	\$ 95,819.38	\$ 71,912.37	\$ 49,075.89	\$ 37,431.11	\$ 10,387.21	\$ 15,467.90	\$ 27,194.09	\$ 20,711.80	\$ 13,250.06	\$ 18,856.04	\$7,609.88
XS0258715456	59725.03	\$ 6,442,035.45	\$ 232,507.81	\$ 156,900.86	\$ 198,177.30	\$ 234,961.45	\$ 255,222.88	\$ 191,544.58	\$ 130,717.72	\$ 99,700.87	\$ 27,667.19	\$ 41,200.04	\$ 72,433.73	\$ 55,167.59	\$ 35,292.63	\$ 50,224.62	\$20,269.54
XS0259672599	58792.05	\$ 2,483,435.10	\$ 89,632.86	\$ 60,486.02	\$ 76,398.29	\$ 90,578.75	\$ 98,389.63	\$ 73,841.34	\$ 50,392.30	\$ 38,435.16	\$ 10,665.83	\$ 15,882.81	\$ 27,923.55	\$ 21,267.37	\$ 13,605.47	\$ 19,361.83	\$7,814.00
XS0263871674	55812.00	\$ 3,962,814.72	\$ 143,027.06	\$ 96,517.48	\$ 121,908.66	\$ 144,536.41	\$ 157,000.22	\$ 117,828.55	\$ 80,410.94	\$ 61,330.94	\$ 17,019.46	\$ 25,344.18	\$ 44,557.57	\$ 33,936.32	\$ 21,710.24	\$ 30,895.65	\$12,468.80
XS0263871674	58792.06	\$ 8,916,333.12	\$ 321,810.88	\$ 217,164.34	\$ 274,294.49	\$ 325,206.93	\$ 353,250.50	\$ 265,114.24	\$ 180,924.61	\$ 137,994.61	\$ 38,293.78	\$ 57,024.41	\$ 100,254.54	\$ 76,356.71	\$ 48,848.04	\$ 69,515.21	\$28,054.80
XS0269969704	49617.17	\$ 3,073,249.09	\$ 110,920.60	\$ 74,851.41	\$ 94,542.82	\$ 112,091.14	\$ 121,757.09	\$ 91,378.61	\$ 62,360.43	\$ 47,563.48	\$ 13,198.96	\$ 19,654.96	\$ 34,555.37	\$ 26,318.35	\$ 16,836.76	\$ 23,960.25	\$9,669.82
XS0271671793	58792.05	\$ 14,428,750.00	\$ 520,766.63	\$ 351,423.60	\$ 443,873.80	\$ 526,262.25	\$ 571,643.41	\$ 429,017.96	\$ 292,779.10	\$ 223,308.14	\$ 61,968.45	\$ 92,279.07	\$ 162,235.71	\$ 123,563.34	\$ 79,047.76	\$ 112,492.16	\$45,399.34
XS0271820978	58792.05	\$ 1,277,195.19	\$ 46,096.90	\$ 31,107.10	\$ 39,290.55	\$ 46,583.36	\$ 50,600.38	\$ 37,975.55	\$ 25,916.04	\$ 19,766.65	\$ 5,485.29	\$ 8,168.30	\$ 14,360.68	\$ 10,937.50	\$ 6,997.10	\$ 9,957.51	\$4,018.63
XS0276245700	58792.05	\$ 2,555,940.33	\$ 92,249.74	\$ 62,251.95	\$ 78,628.78	\$ 93,223.25	\$ 101,262.16	\$ 75,997.18	\$ 51,863.53	\$ 39,557.29	\$ 10,977.23	\$ 16,346.52	\$ 28,738.79	\$ 21,888.28	\$ 14,002.69	\$ 19,927.11	\$8,042.14
XS0280432526	56717.08	\$ 2,329,687.42	\$ 84,083.75	\$ 56,741.38	\$ 71,668.52	\$ 84,971.09	\$ 92,298.39	\$ 69,269.88	\$ 47,272.55	\$ 36,055.66	\$ 10,005.52	\$ 14,899.52	\$ 26,194				

ISIN	Proof of Claim No.	USD Allowed Amount	04/17/12	10/01/12	04/04/13	10/03/13	04/03/14	10/02/14	04/02/15	10/01/15	03/31/16	06/16/16	10/06/16	04/06/17	10/05/17	12/07/17	4/5/2018
XS0301522719	55824.05	\$ 4,903,010.44	\$ 176,960.87	\$ 119,416.69	\$ 150,832.05	\$ 178,828.33	\$ 194,249.23	\$ 145,783.91	\$ 99,488.80	\$ 75,881.98	\$ 21,057.40	\$ 31,357.20	\$ 55,129.06	\$ 41,987.86	\$ 26,861.09	\$ 38,225.78	\$15,427.08
XS0309103546	36860.00	\$ 78,050.82	\$ 2,817.03	\$ 1,900.99	\$ 2,401.09	\$ 2,846.76	\$ 3,092.25	\$ 2,320.73	\$ 1,583.76	\$ 1,207.96	\$ 335.21	\$ 499.17	\$ 877.60	\$ 668.40	\$ 427.60	\$ 608.51	\$245.58
XS0309103546	40951.00	\$ 532,164.66	\$ 19,207.04	\$ 12,961.29	\$ 16,371.06	\$ 19,409.73	\$ 21,083.49	\$ 15,823.14	\$ 10,798.35	\$ 8,236.10	\$ 2,285.54	\$ 3,403.46	\$ 5,983.62	\$ 4,557.29	\$ 2,915.46	\$ 4,148.96	\$1,674.43
XS0309103546	41071.00	\$ 1,092,711.44	\$ 39,438.46	\$ 26,613.85	\$ 33,615.25	\$ 39,854.65	\$ 43,291.44	\$ 32,490.19	\$ 22,172.61	\$ 16,911.47	\$ 4,692.97	\$ 6,988.44	\$ 12,286.36	\$ 9,357.64	\$ 5,986.41	\$ 8,519.20	\$3,438.16
XS0309103546	59053.00	\$ 1,454,583.42	\$ 52,499.25	\$ 35,427.53	\$ 44,747.57	\$ 53,053.27	\$ 57,628.21	\$ 43,249.93	\$ 29,515.49	\$ 22,512.02	\$ 6,247.13	\$ 9,302.79	\$ 16,355.22	\$ 12,456.60	\$ 7,968.92	\$ 11,340.50	\$4,576.77
XS0313198979	35552.04	\$ 14,900,610.60	\$ 537,797.16	\$ 362,916.14	\$ 458,389.72	\$ 543,472.50	\$ 590,337.75	\$ 443,048.05	\$ 302,353.80	\$ 230,610.94	\$ 63,994.99	\$ 95,296.86	\$ 167,541.27	\$ 127,604.21	\$ 81,632.85	\$ 116,170.97	\$46,884.03
XS0317188646	50315.30	\$ 1,224,010.68	\$ 44,177.35	\$ 29,811.75	\$ 37,654.42	\$ 44,643.55	\$ 48,493.30	\$ 36,394.18	\$ 24,836.85	\$ 18,943.54	\$ 5,256.87	\$ 7,828.16	\$ 13,762.68	\$ 10,482.05	\$ 6,705.73	\$ 9,542.86	\$3,851.29
XS0317188646	50316.30	\$ 6,496,989.17	\$ 234,491.22	\$ 158,239.30	\$ 199,867.85	\$ 236,965.79	\$ 257,400.06	\$ 193,178.55	\$ 131,832.81	\$ 100,551.37	\$ 27,903.20	\$ 41,551.49	\$ 73,051.63	\$ 55,638.20	\$ 35,593.69	\$ 50,653.06	\$20,442.45
XS0318224598	59202.12	\$ 1,061,900.00	\$ 38,326.40	\$ 25,863.41	\$ 32,667.39	\$ 38,730.86	\$ 42,070.74	\$ 31,574.06	\$ 21,547.41	\$ 16,434.61	\$ 4,560.64	\$ 6,791.38	\$ 11,939.92	\$ 9,093.78	\$ 5,817.61	\$ 8,278.99	\$3,341.22
XS0325550555	55829.85	\$ 4,252,893.62	\$ 153,496.67	\$ 103,582.58	\$ 130,832.40	\$ 155,116.51	\$ 168,492.67	\$ 126,453.63	\$ 86,297.04	\$ 65,820.38	\$ 18,265.28	\$ 27,199.38	\$ 47,819.20	\$ 36,420.46	\$ 23,299.44	\$ 33,157.22	\$13,381.52
XS0327165550	55829.82	\$ 956,834.26	\$ 34,534.34	\$ 23,304.45	\$ 29,435.24	\$ 34,898.78	\$ 37,908.20	\$ 28,450.08	\$ 19,415.48	\$ 14,808.55	\$ 4,109.40	\$ 6,119.43	\$ 10,758.57	\$ 8,194.03	\$ 5,242.01	\$ 7,459.85	\$3,010.63
XS0328401830	58792.05	\$ 5,693,760.10	\$ 205,500.84	\$ 138,676.03	\$ 175,158.00	\$ 207,669.48	\$ 225,577.44	\$ 169,295.70	\$ 115,534.19	\$ 88,120.10	\$ 24,453.50	\$ 36,414.44	\$ 64,020.18	\$ 48,759.60	\$ 31,193.21	\$ 44,390.77	\$17,915.13
XS0335964648	55829.85	\$ 1,253,070.39	\$ 45,226.18	\$ 30,519.52	\$ 38,548.39	\$ 45,703.45	\$ 49,644.59	\$ 37,258.23	\$ 25,426.51	\$ 19,393.28	\$ 5,381.67	\$ 8,014.01	\$ 14,089.42	\$ 10,730.91	\$ 6,864.93	\$ 9,769.43	\$3,942.72
XS0339480005	58792.05	\$ 1,274,245.00	\$ 45,990.42	\$ 31,035.24	\$ 39,199.79	\$ 46,475.75	\$ 50,483.50	\$ 37,887.83	\$ 25,856.18	\$ 19,720.99	\$ 5,472.61	\$ 8,149.43	\$ 14,327.51	\$ 10,912.24	\$ 6,980.94	\$ 9,934.51	\$4,009.35
XS0344442420	58792.05	\$ 1,812,616.96	\$ 65,421.50	\$ 44,147.72	\$ 55,761.81	\$ 66,111.89	\$ 71,812.91	\$ 53,895.54	\$ 36,780.48	\$ 28,053.17	\$ 7,784.81	\$ 11,592.59	\$ 20,380.92	\$ 15,522.69	\$ 9,930.40	\$ 14,131.87	\$5,703.31
XS0350115878	58792.05	\$ 1,222,666.67	\$ 44,128.84	\$ 29,779.01	\$ 37,613.08	\$ 44,594.53	\$ 48,440.05	\$ 36,354.22	\$ 24,809.58	\$ 18,922.74	\$ 5,251.10	\$ 7,819.56	\$ 13,747.57	\$ 10,470.54	\$ 6,698.37	\$ 9,532.39	\$3,847.06
XS0350419403	55825.07	\$ 712,677.78	\$ 25,722.17	\$ 17,357.83	\$ 21,924.21	\$ 25,993.62	\$ 28,235.12	\$ 21,190.44	\$ 14,461.21	\$ 11,029.84	\$ 3,060.80	\$ 4,557.93	\$ 8,013.29	\$ 6,103.15	\$ 3,904.40	\$ 5,556.31	\$2,242.41
XS0353873408	58792.05	\$ 1,066,953.13	\$ 38,508.78	\$ 25,986.49	\$ 32,822.84	\$ 38,915.16	\$ 42,270.93	\$ 31,724.30	\$ 21,649.94	\$ 16,512.82	\$ 4,582.34	\$ 6,823.70	\$ 11,996.74	\$ 9,137.06	\$ 5,845.29	\$ 8,318.38	\$3,357.11
XS0353875015	58792.05	\$ 3,560,156.25	\$ 128,494.19	\$ 86,710.42	\$ 109,521.62	\$ 129,850.18	\$ 141,047.55	\$ 105,856.08	\$ 72,240.45	\$ 55,099.15	\$ 15,290.12	\$ 22,768.98	\$ 40,030.11	\$ 30,488.07	\$ 19,504.28	\$ 27,756.37	\$11,201.85
XS0355227942	42895.04	\$ 2,486,939.53	\$ 89,759.34	\$ 60,571.38	\$ 76,506.09	\$ 90,706.57	\$ 98,528.47	\$ 73,945.54	\$ 50,463.41	\$ 38,489.39	\$ 10,680.88	\$ 15,905.22	\$ 27,962.95	\$ 21,297.38	\$ 13,624.67	\$ 19,389.15	\$7,825.03
XS0359123634	58792.05	\$ 2,483,435.10	\$ 89,632.86	\$ 60,486.02	\$ 76,398.29	\$ 90,578.75	\$ 98,389.63	\$ 73,841.34	\$ 50,392.30	\$ 38,435.16	\$ 10,665.83	\$ 15,882.81	\$ 27,923.55	\$ 21,267.37	\$ 13,605.47	\$ 19,361.83	\$7,814.00
XS0365383339	55829.52	\$ 1,986,748.08	\$ 71,706.29	\$ 48,388.82	\$ 61,118.63	\$ 72,463.00	\$ 78,711.70	\$ 59,073.07	\$ 40,313.84	\$ 30,748.13	\$ 8,532.67	\$ 12,706.25	\$ 22,338.84	\$ 17,013.89	\$ 10,884.38	\$ 15,489.46	\$6,251.20
XS0365822435	42895.04	\$ 3,778,626.16	\$ 136,379.27	\$ 92,031.43	\$ 116,242.44	\$ 137,818.47	\$ 149,702.97	\$ 112,351.97	\$ 76,673.50	\$ 58,480.32	\$ 16,228.41	\$ 24,166.20	\$ 42,486.57	\$ 32,358.98	\$ 20,701.17	\$ 29,459.64	\$11,889.26
XS0368926506	58792.05	\$ 5,034,372.23	\$ 181,702.02	\$ 122,616.11	\$ 154,873.15	\$ 183,619.51	\$ 199,453.57	\$ 149,689.76	\$ 102,154.31	\$ 77,915.02	\$ 21,621.57	\$ 32,197.33	\$ 56,606.08	\$ 43,112.80	\$ 27,580.76	\$ 39,249.93	\$15,840.40
XS0369337711	45658.00	\$ 699,089.92	\$ 25,231.76	\$ 17,026.89	\$ 21,506.21	\$ 25,498.03	\$ 27,696.80	\$ 20,786.43	\$ 14,185.49	\$ 10,819.54	\$ 3,002.44	\$ 4,471.03	\$ 7,860.51	\$ 5,986.79	\$ 3,829.96	\$ 5,450.38	\$2,199.65
XS0372163054	58792.05	\$ 5,013,829.80	\$ 180,960.60	\$ 122,115.79	\$ 154,241.20	\$ 182,870.27	\$ 198,639.71	\$ 149,078.96	\$ 101,737.48	\$ 77,597.09	\$ 21,533.35	\$ 32,065.95	\$ 56,375.10	\$ 42,936.88	\$ 27,468.22	\$ 39,089.77	\$15,775.76
XS0376686308	46939.02	\$ 9,933,740.40	\$ 358,531.44	\$ 241,944.10	\$ 305,593.15	\$ 362,315.00	\$ 393,558.50	\$ 295,365.37	\$ 201,569.20	\$ 153,740.63	\$ 42,663.33	\$ 63,531.24	\$ 111,694.18	\$ 85,069.47	\$ 54,421.90	\$ 77,447.31	\$31,256.02

**LBT DISTRIBUTIONS**

*[See attached spreadsheet]*

ISIN	Principal / Notional Amount	05/08/13	10/24/13	April 28, 2014-	10/28/14	04/28/15	10/29/15	04/28/16	07/14/16	11/29/16	05/04/17	10/23/17	01/16/18
XS0186243118	CHF 15,183,000.00	CHF 1,436,183.26	CHF 567,322.39	CHF 603,288.40	CHF 492,462.02	CHF 335,244.40	CHF 258,490.92	CHF 72,887.95	CHF 107,963.64	CHF 196,705.00	CHF 146,994.29	CHF 92,257.29	CHF 131,498.58
XS0187966949	USD 2,724,000	USD 327,839.16	USD 133,416.98	USD 144,454.26	USD 110,634.37	USD 74,493.75	USD 57,294.48	USD 16,007.52	USD 23,417.32	USD 41,335.62	USD 31,380.73	USD 20,077.36	USD 28,560.04
XS0189294225	EUR 364,000.00	EUR 42,980.68	EUR 16,838.10	EUR 18,097.61	EUR 14,962.43	EUR 11,987.11	EUR 8,721.77	EUR 2,441.29	EUR 3,655.87	EUR 6,726.01	EUR 4,964.34	EUR 2,932.11	EUR 4,121.82
XS0197173643	EUR 813,000	EUR 97,175.83	EUR 38,069.57	EUR 40,917.23	EUR 33,828.84	EUR 27,101.89	EUR 19,719.22	EUR 5,519.56	EUR 8,265.62	EUR 15,206.96	EUR 11,223.97	EUR 6,629.25	EUR 9,319.10
XS0204933997	USD 904,000	USD 114,046.33	USD 46,412.14	USD 50,251.71	USD 38,486.69	USD 25,914.35	USD 19,931.19	USD 5,568.58	USD 8,146.25	USD 14,379.54	USD 10,916.50	USD 6,984.37	USD 9,935.26
XS0210326202	EUR 1,350,000	EUR 164,716.85	EUR 64,529.42	EUR 69,356.31	EUR 57,341.21	EUR 45,938.77	EUR 33,424.85	EUR 9,355.87	EUR 14,010.55	EUR 25,776.40	EUR 19,025.08	EUR 11,236.85	EUR 15,796.23
XS0210433206	EUR 6,091,000	EUR 454,731.30	EUR 178,145.39	EUR 191,470.91	EUR 158,301.02	EUR 126,822.47	EUR 92,275.47	EUR 25,828.62	EUR 38,678.72	EUR 71,160.52	EUR 52,522.24	EUR 31,021.39	EUR 43,608.42
XS0210782552	EUR 6,335,000	EUR 752,753.68	EUR 294,898.55	EUR 316,957.37	EUR 262,048.55	EUR 209,939.54	EUR 152,751.08	EUR 42,756.21	EUR 64,028.03	EUR 117,797.79	EUR 86,944.33	EUR 51,352.23	EUR 72,188.56
XS0211093041	EUR 3,937,000	EUR 488,752.44	EUR 191,473.50	EUR 205,795.99	EUR 170,144.46	EUR 136,310.81	EUR 99,179.14	EUR 27,761.01	EUR 41,572.50	EUR 76,484.46	EUR 56,451.74	EUR 33,342.28	EUR 46,871.02
XS0213416141	EUR 5,686,000	EUR 691,351.71	EUR 270,843.73	EUR 291,103.22	EUR 240,673.30	EUR 192,814.81	EUR 140,291.21	EUR 39,268.59	EUR 58,805.27	EUR 108,189.05	EUR 79,852.30	EUR 47,163.44	EUR 66,300.16
XS0213971210	EUR 1,450,000	EUR 178,633.09	EUR 69,981.24	EUR 75,215.94	EUR 62,185.74	EUR 49,819.95	EUR 36,248.77	EUR 10,146.31	EUR 15,194.25	EUR 27,954.14	EUR 20,632.43	EUR 12,186.20	EUR 17,130.79
XS0218304458	EUR 3,931,000	EUR 329,639.97	EUR 129,139.65	EUR 138,799.48	EUR 114,754.24	EUR 91,935.07	EUR 66,891.55	EUR 18,723.46	EUR 28,038.65	EUR 51,585.08	EUR 38,073.98	EUR 22,487.76	EUR 31,612.25
XS0218961109	EUR 1,617,000	EUR 249,915.20	EUR 97,906.70	EUR 105,230.25	EUR 87,000.45	EUR 69,700.20	EUR 50,713.56	EUR 14,195.11	EUR 21,257.39	EUR 39,109.02	EUR 28,865.63	EUR 17,049.00	EUR 23,966.70
XS0220152069	EUR 2,590,000	EUR 284,943.68	EUR 111,629.45	EUR 119,979.48	EUR 99,194.57	EUR 79,469.48	EUR 57,821.64	EUR 16,184.72	EUR 24,236.85	EUR 44,590.60	EUR 32,911.48	EUR 19,438.62	EUR 27,325.90
XS0223700658	EUR 3,659,000	EUR 393,211.44	EUR 154,044.39	EUR 165,567.12	EUR 136,884.73	EUR 109,664.86	EUR 79,791.67	EUR 22,334.30	EUR 33,445.94	EUR 61,533.32	EUR 45,416.59	EUR 26,824.56	EUR 37,708.71
XS0230515834	USD 14,000,000	USD 1,614,615.28	USD 657,081.67	USD 711,440.51	USD 544,876.77	USD 366,883.41	USD 282,176.61	USD 78,837.39	USD 115,330.83	USD 203,578.87	USD 154,550.79	USD 98,881.46	USD 140,658.85
XS0232364868	EUR 5,535,000	EUR 468,253.56	EUR 183,442.87	EUR 197,164.65	EUR 163,008.39	EUR 130,593.76	EUR 95,019.45	EUR 26,596.68	EUR 39,828.90	EUR 73,276.61	EUR 54,084.08	EUR 31,943.87	EUR 44,905.20
XS0233810521	EUR 7,200,000	EUR 849,593.43	EUR 332,836.46	EUR 357,733.09	EUR 295,760.40	EUR 236,947.70	EUR 172,402.11	EUR 48,256.68	EUR 72,265.06	EUR 132,952.16	EUR 98,129.49	EUR 57,958.55	EUR 81,475.43
XS0237304059	EUR 1,000,000	EUR 95,980.72	EUR 37,601.38	EUR 40,414.01	EUR 33,412.80	EUR 26,768.58	EUR 19,476.70	EUR 5,451.68	EUR 8,163.97	EUR 15,019.94	EUR 11,085.94	EUR 6,547.73	EUR 9,204.49
XS0248282120	EUR 7,000,000	EUR 833,658.92	EUR 326,593.96	EUR 351,023.64	EUR 290,213.28	EUR 232,503.64	EUR 169,168.63	EUR 47,351.60	EUR 70,909.70	EUR 130,458.58	EUR 96,289.03	EUR 56,871.52	EUR 79,947.32
XS0258715456	EUR 4,500,000	EUR 555,748.95	EUR 217,720.04	EUR 234,005.80	EUR 193,467.28	EUR 154,995.83	EUR 112,774.28	EUR 31,566.39	EUR 47,271.12	EUR 86,968.68	EUR 64,189.95	EUR 37,912.73	EUR 53,295.95
XS0259672599	EUR 1,750,000	EUR 176,786.74	EUR 69,257.92	EUR 74,438.50	EUR 61,542.99	EUR 49,305.01	EUR 35,874.11	EUR 10,041.44	EUR 15,037.20	EUR 27,665.21	EUR 20,419.17	EUR 12,060.24	EUR 16,953.73
XS0263871674	EUR 9,100,000	EUR 1,101,129.19	EUR 431,378.03	EUR 463,645.71	EUR 383,325.01	EUR 307,099.87	EUR 223,444.51	EUR 62,543.84	EUR 93,660.30	EUR 172,314.78	EUR 127,182.30	EUR 75,118.11	EUR 105,597.54
XS0269969704	EUR 2,100,000	EUR 254,157.48	EUR 99,568.66	EUR 107,016.53	EUR 88,477.28	EUR 70,883.35	EUR 51,574.42	EUR 14,436.08	EUR 21,618.23	EUR 39,772.89	EUR 29,355.62	EUR 17,338.41	EUR 24,373.53
XS0271671793	USD 14,000,000	USD 1,696,065.69	USD 690,228.61	USD 747,329.62	USD 572,363.46	USD 385,391.10	USD 296,411.21	USD 82,814.40	USD 121,148.78	USD 213,848.54	USD 162,347.21	USD 103,869.61	USD 147,754.49
XS0271820978	EUR 900,000	EUR 97,723.85	EUR 38,284.27	EUR 41,147.98	EUR 34,019.62	EUR 27,254.73	EUR 19,830.42	EUR 5,550.69	EUR 8,312.23	EUR 15,292.72	EUR 11,287.27	EUR 6,666.64	EUR 9,371.65
XS0276245700	GBP 1,400,000	GBP 176,760.76	GBP 69,163.60	GBP 72,054.38	GBP 57,553.96	GBP 41,871.74	GBP 31,098.22	GBP 9,326.47	GBP 15,254.58	GBP 27,805.47	GBP 20,532.18	GBP 12,663.05	GBP 17,649.06
XS0280432526	EUR 2,100,000	EUR 221,700.72	EUR 86,853.40	EUR 93,350.16	EUR 77,178.44	EUR 61,831.31	EUR 44,988.19	EUR 12,592.54	EUR 18,857.51	EUR 34,693.76	EUR 25,606.81	EUR 15,124.23	EUR 21,260.95
XS0283703345	EUR 5,600,000	EUR 685,298.90	EUR 268,472.48	EUR 288,554.60	EUR 238,566.20	EUR 191,126.71	EUR 139,062.95	EUR 38,924.80	EUR 58,290.44	EUR 107,241.85	EUR 79,153.19	EUR 46,750.52	EUR 65,719.70
XS0288702052	EUR 1,117,000	EUR 28,164.43	EUR 11,033.69	EUR 11,859.02	EUR 9,804.60	EUR 7,854.93	EUR 5,715.21	EUR 1,599.73	EUR 2,395.62	EUR 4,407.43	EUR 3,253.04	EUR 1,921.35	EUR 2,700.95
XS0298614552	EUR 1,403,000	EUR 166,372.15	EUR 65,177.90	EUR 70,053.30	EUR 57,917.46	EUR 46,400.43	EUR 33,760.75	EUR 9,449.89	EUR 14,151.35	EUR 26,035.44	EUR 19,216.27	EUR 11,349.77	EUR 15,954.97
XS0301522719	EUR 3,455,000	EUR 428,243.60	EUR 167,768.58	EUR 180,317.90	EUR 149,080.13	EUR 119,435.17	EUR 86,900.50	EUR 24,324.12	EUR 36,425.72	EUR 67,015.48	EUR 49,462.87	EUR 29,214.42	EUR 41,068.27
XS0309103546	EUR 2,265,000	EUR 262,117.74	EUR 102,687.16	EUR 110,368.30	EUR 91,248.41	EUR 73,103.43	EUR 53,189.73	EUR 14,888.22	EUR 22,295.32	EUR 41,018.58	EUR 30,275.05	EUR 17,881.45	EUR 25,136.91
XS0313198979	EUR 10,500,000	EUR 1,283,456.71	EUR 502,806.61	EUR 540,417.23	EUR 446,796.85	EUR 357,950.17	EUR 260,442.97	EUR 72,900.00	EUR 109,168.78	EUR 200,847.06	EUR 148,241.44	EUR 87,556.34	EUR 123,082.62
XS0317188646	EUR 5,440,000	EUR 645,441.42	EUR 252,857.93	EUR 271,772.05	EUR 224,691.02	EUR 180,010.64	EUR 130,974.95	EUR 36,660.90	EUR 54,900.22	EUR 101,004.58	EUR 74,549.59	EUR 44,031.48	EUR 61,897.39
XS0318224598	USD 1,062,000	USD 108,303.99	USD 44,075.25	USD 47,721.49	USD 36,548.85	USD 24,609.54	USD 18,927.64	USD 5,288.20	USD 7,736.08	USD 13,655.51	USD 10,366.84	USD 6,632.70	USD 9,435.01
XS0325550555	EUR 2,852,000	EUR 334,097.86	EUR 130,886.07	EUR 140,676.53	EUR 116,306.12	EUR 93,178.36	EUR 67,796.16	EUR 18,976.67	EUR 28,417.83	EUR 52,282.69	EUR 38,588.87	EUR 22,791.88	EUR 32,039.76
XS0327165550	USD 909,000	USD 97,796.99	USD 39,799.33	USD 43,091.84	USD 33,003.10	USD 22,222.07	USD 17,091.39	USD 4,775.17	USD 6,985.57	USD 12,330.74	USD 9,361.12	USD 5,989.23	USD 8,519.68
XS0328401830	EUR 4,011,000	EUR 462,614.71	EUR 181,233.80	EUR 194,790.33	EUR 161,045.40	EUR 129,021.12	EUR 93,875.19	EUR 26,276.39	EUR 39,349.27	EUR 72,394.19	EUR 53,432.79	EUR 31,559.19	EUR 44,364.43
XS0335964648	EUR 883,000	EUR 98,937.06	EUR 38,759.55	EUR 41,658.82	EUR 34,441.96	EUR 27,593.09	EUR 20,076.61	EUR 5,619.60	EUR 8,415.43	EUR 15,482.58	EUR 11,427.40	EUR 6,749.40	EUR 9,488.00
XS0339480005	USD 1,260,000	USD 174,720.11	USD 71,103.86	USD 76,986.12	USD 58,961.99	USD 39,701.04	USD 30,534.79	USD 8,531.12	USD 12,480.13	USD 22,029.59	USD 16,724.19	USD 10,700.12	USD 15,220.92
XS0344442420	EUR 1,750,000	EUR 182,697.88	EUR 71,573.66	EUR 76,927.47	EUR 63,600.77	EUR 50,953.60	EUR 37,073.62	EUR 10,377.19	EUR 15,539.99	EUR 28,590.24	EUR 21,101.92	EUR 12,463.50	EUR 17,520.60
XS0350115878	USD 1,200,000	USD 163,445.45	USD 66,515.54	USD 72,018.22	USD 55,157.18	USD 37,139.14	USD 28,564.38	USD 7,980.61	USD 11,674.79	USD 20,608.03	USD 15,644.98	USD 10,009.64	USD 14,238.72
XS0350419403	USD 700,000	USD 95,699.60	USD 38,945.78	USD 42,167.67	USD 32,295.30	USD 21,745.49	USD 16,724.84	USD 4,672.76	USD 6,835.76	USD 12,066.29	USD 9,160.35	USD 5,860.79	USD 8,336.97
XS0353873408	USD 1,050,000	USD 141,672.13	USD 57,654.70	USD 62,424.34	USD 47,809.44	USD 32,191.67	USD 24,759.19	USD 6,917.47	USD 10,119.54	USD 17,862.74	USD 13,560.84	USD 8,676.21	USD 12,341.91
XS0353875015	USD 3,500,000	USD 479,323.44	USD 195,064.82	USD 211,202.08	USD 161,755.07	USD 108,915.00	USD 83,768.48	USD 23,404.09	USD 34,237.74	USD 60,435.52	USD 45,880.79	USD 29,354.49	USD 41,756.75
XS0355227942	EUR 1,750,000	EUR 226,041.90	EUR 88,554.10	EUR 95,178.07	EUR 78,689.69	EUR 63,042.05	EUR 45,869.12	EUR 12,839.12	EUR 19,226.76	EUR 35,373.11	EUR 26,108.22	EUR 15,420.39	EUR 21,677.26
XS0359123634	EUR 1,750,000	EUR 220,411.19	EUR 86,348.22	EUR 92,807.19	EUR 76,729.52	EUR 61,471.67	EUR 44,726.52	EUR 12,519.30	EUR 18,747.82	EUR 34,491.96	EUR 25,457.87	EUR 15,036.27	EUR 21,137.28

ISIN	Principal / Notional Amount	05/08/13	10/24/13	April 28, 2014-	10/28/14	04/28/15	10/29/15	04/28/16	07/14/16	11/29/16	05/04/17	10/23/17	01/16/18
XS0365383339	EUR      1,400,000	EUR    192,420.49	EUR    75,382.60	EUR    81,021.31	EUR    66,985.41	EUR    53,665.19	EUR    39,046.56	EUR    10,929.44	EUR    16,366.98	EUR    30,111.72	EUR    22,224.90	EUR    13,126.76	EUR    18,453.00
XS0365822435	EUR      2,660,000	EUR    292,135.57	EUR    114,446.94	EUR    123,007.73	EUR    101,698.21	EUR    81,475.27	EUR    59,281.04	EUR    16,593.22	EUR    24,848.59	EUR    45,716.05	EUR    33,742.16	EUR    19,929.24	EUR    28,015.60
XS0368926506	EUR      3,500,000	EUR    425,519.43	EUR    166,701.36	EUR    179,170.85	EUR    148,131.79	EUR    118,675.41	EUR    86,347.71	EUR    24,169.39	EUR    36,194.00	EUR    66,589.18	EUR    49,148.22	EUR    29,028.58	EUR    40,806.98
XS0369337711	USD        700,000	USD     89,908.41	USD    36,589.00	USD    39,615.93	USD    30,340.98	USD    20,429.58	USD    15,712.75	USD    4,389.99	USD    6,422.09	USD    11,336.11	USD    8,606.02	USD    5,506.12	USD    7,832.46
XS0372163054	EUR      3,500,000	EUR    481,822.05	EUR    188,758.46	EUR    202,877.85	EUR    167,731.85	EUR    134,377.95	EUR    97,772.81	EUR    27,367.36	EUR    40,983.01	EUR    75,399.93	EUR    55,651.27	EUR    32,869.50	EUR    46,206.41
XS0376686308	EUR      7,000,000	EUR    857,885.55	EUR    336,084.97	EUR    361,224.60	EUR    298,647.05	EUR    239,260.33	EUR    174,084.76	EUR    48,727.67	EUR    72,970.38	EUR    134,249.79	EUR    99,087.25	EUR    58,524.24	EUR    82,270.64